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Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Re: *Request for Continued Examination* for Application No. 09/536,258
Entitled: Hedging Exchange Traded Mutual Funds or Other Portfolio Basket
Products
Inventor: Gastineau *et al.*
Filed: March 27, 2000
Howrey Docket No.: 00322.0007.NPUS00

"Express Mail" label number: EL 560495642US

Date of Deposit: December 9, 2005

Papers being deposited:

1. Request for Continued Examination Transmittal (RCE);
2. Supplemental Information Disclosure Statement;
3. Form PTO-1449 (modified) listing 19 references;
4. Copies of 19 References as noted below; and
5. Return Postcard.

The Commissioner is hereby authorized to charge the RCE filing fee of **\$790.00** to our Deposit Account No. 08-3038, referencing docket number **00322.0007.NPUS00**.

COPIES OF REFERENCES	
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10.	"The Risk and Return from Factors," by Louis K. C. Chan <i>et al.</i> , <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
11.	"Risk and Return in an Equilibrium Apt," by Gregory Connor <i>et al.</i> , <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
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15.	"Principal Blind Bidding In Portfolio Trading," <i>Traders</i> , No. 143, Vol. 11; pg. NA; ISSN: 0894-7295, September 1998, PP. 1-3.
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17.	"Extra-Market Components of Covariance Among Security Prices," by Barr Rosenberg <i>et al.</i> , University of California, Berkeley, Research Program in Finance, Working Paper RPF-013, pp. 1-45.
18.	"Factor Analysis and Principal Components," by Hans Schneeweiss <i>et al.</i> , <i>Journal of Multivariate Analysis</i> , Vol. 55, pp. 105-124 (1995).
19.	"Common Principal Components and Related Multivariate Models," by Bernhard Flury, <i>Department of Mathematics, Indiana University</i> , Bloomington, Indiana, Copyright 1988 by John Wiley & Sons, Inc.; pp. 1-258.

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(37 C.F.R. §1.10(a))

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